Stuart A. Fraser et al.

Docket No.: CF/002 CON To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Mail Lal Sheet 1 of 32

Express Mail Label No. EV132190547US

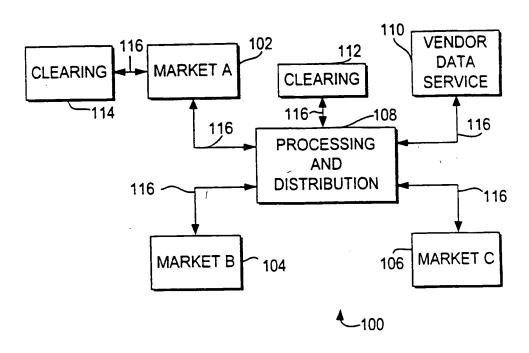


FIG. 1

Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Express M

Docket No.: CF/002 CON
Filed: Herewith Sheet 2 of 32

Express Mail Label No. EV132190547US

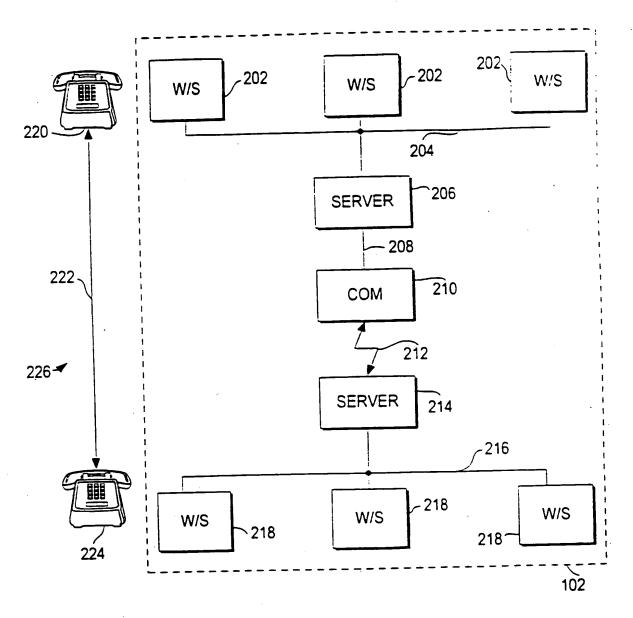


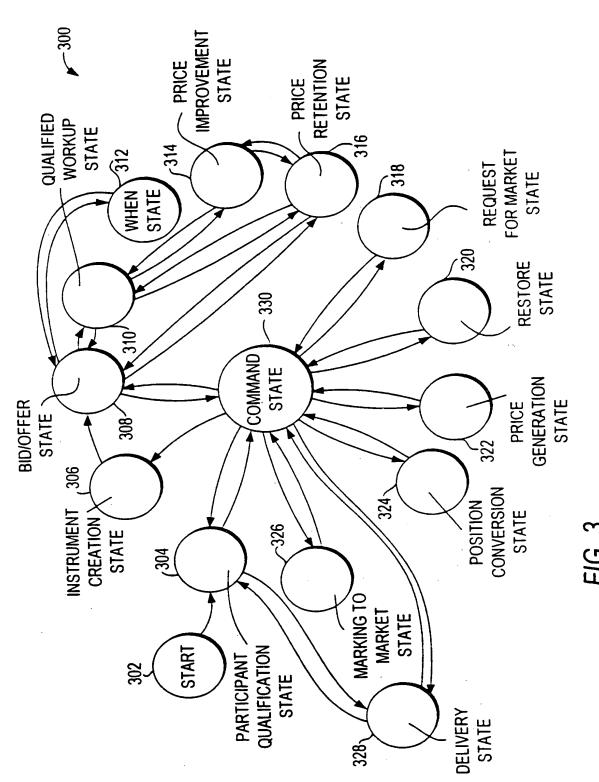
FIG. 2

Stuart A. Fraser et al.

To Be Assigned Filed: Her SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express N

Docket No.: CF/002 CON Filed: Herewith Sheet 3 of 32

Express Mail Label No. EV132190547US



Stuart A. Fraser et al.
To Be Assigned

SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398) Express M

Docket No.: CF/002 CON
Filed: Herewith Sheet 4 of 32

Express Mail Label No. EV132190547US

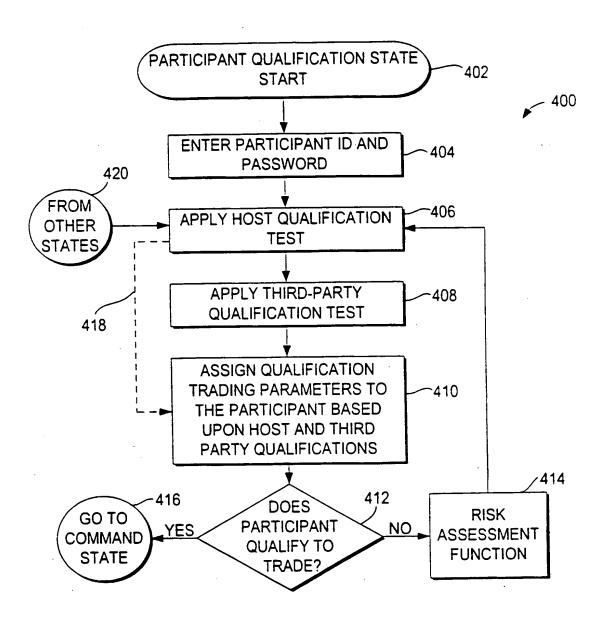
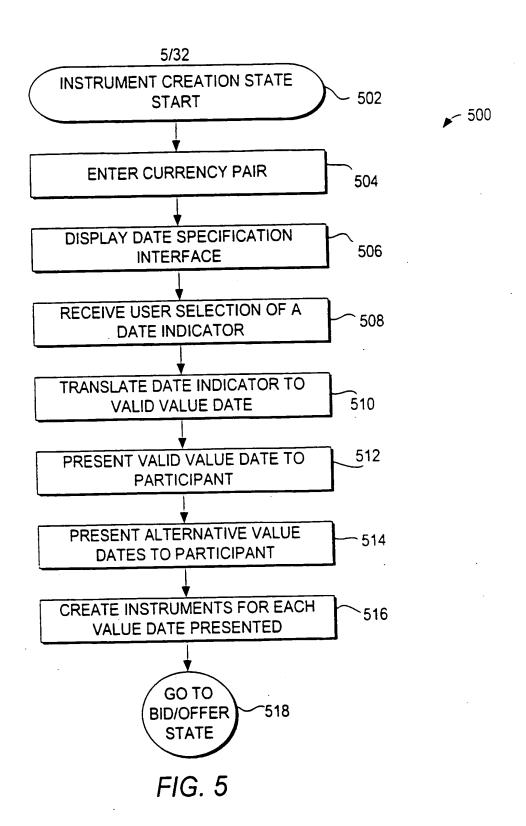


FIG. 4

Stuart A. Fraser et al. To Be Assigned

SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

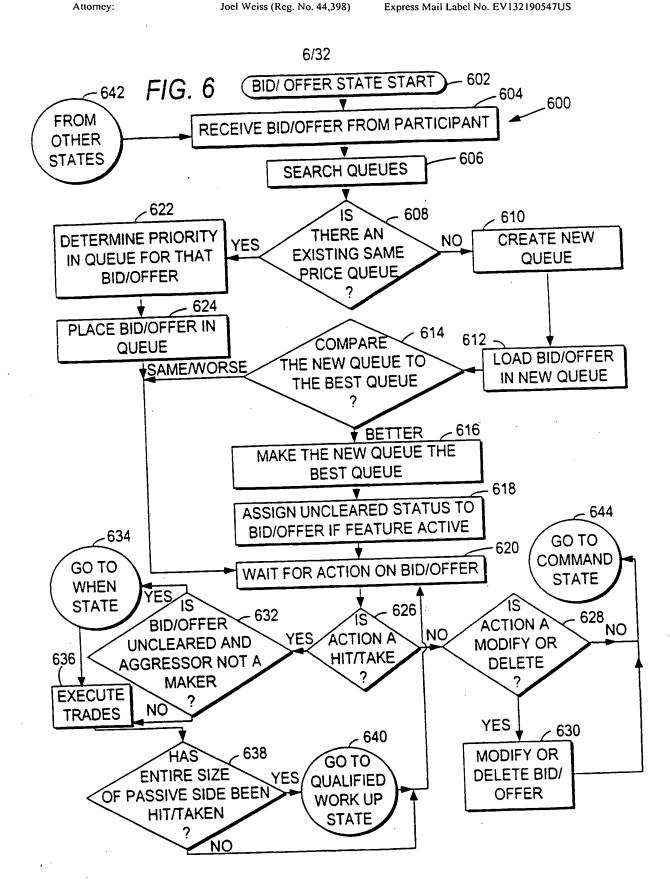
Docket No.: CF/002 CON Filed: Herewith Sheet 5 of 32



Stuart A. Fraser et al. To Be Assigned

Docket No.: CF/002 CON Filed: Herewith SYSTEMS AND METHODS FOR TRADING

Sheet 6 of 32



Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Express M.

Docket No.: CF/002 CON
Filed: Herewith Sheet 7 of 32

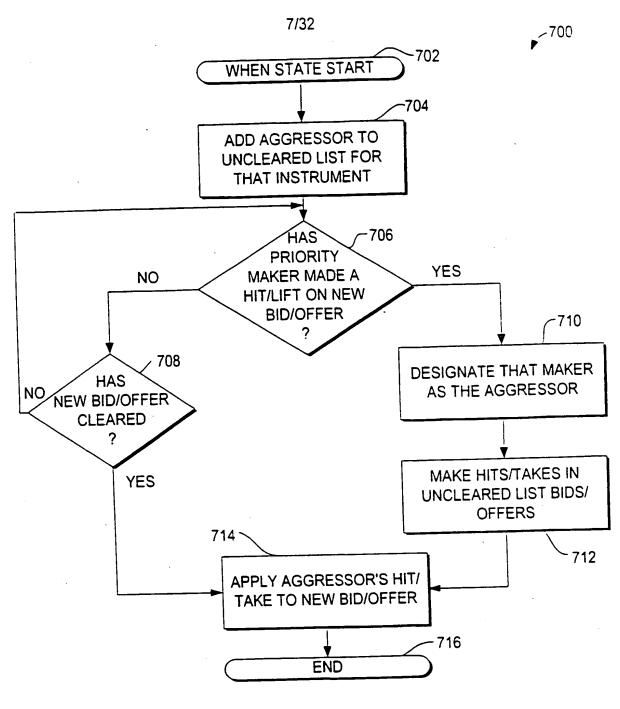
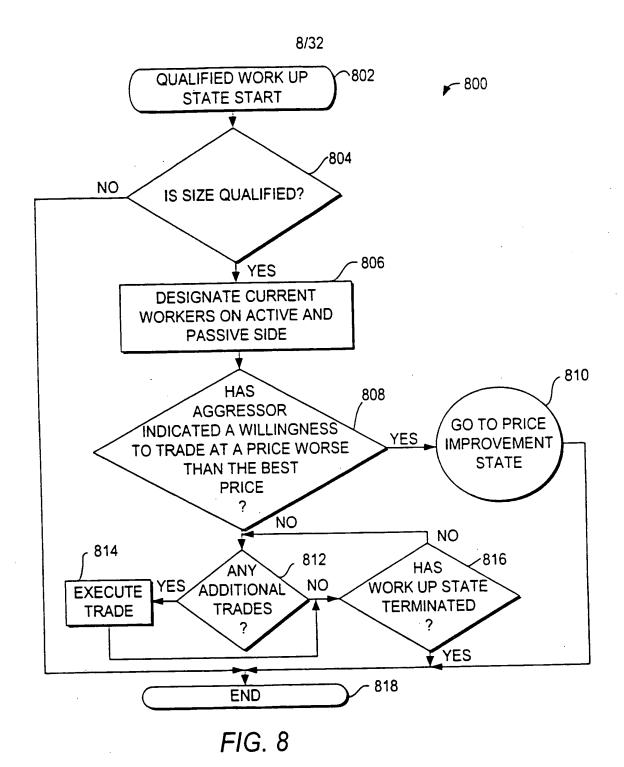


FIG. 7

Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Express M.

Docket No.: CF/002 CON
Filed: Herewith Sheet 8 of 32
TRADING



Stuart A. Fraser et al. To Be Assigned

SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Filed: Herewith Sheet 9 of 32

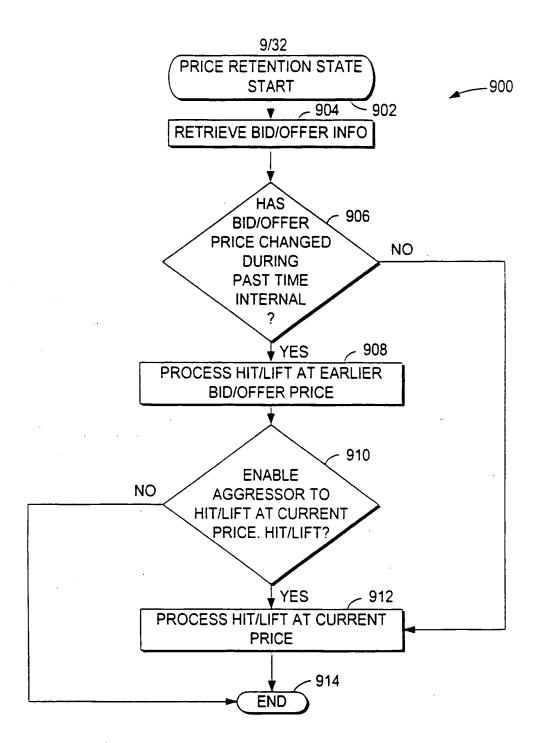


FIG. 9

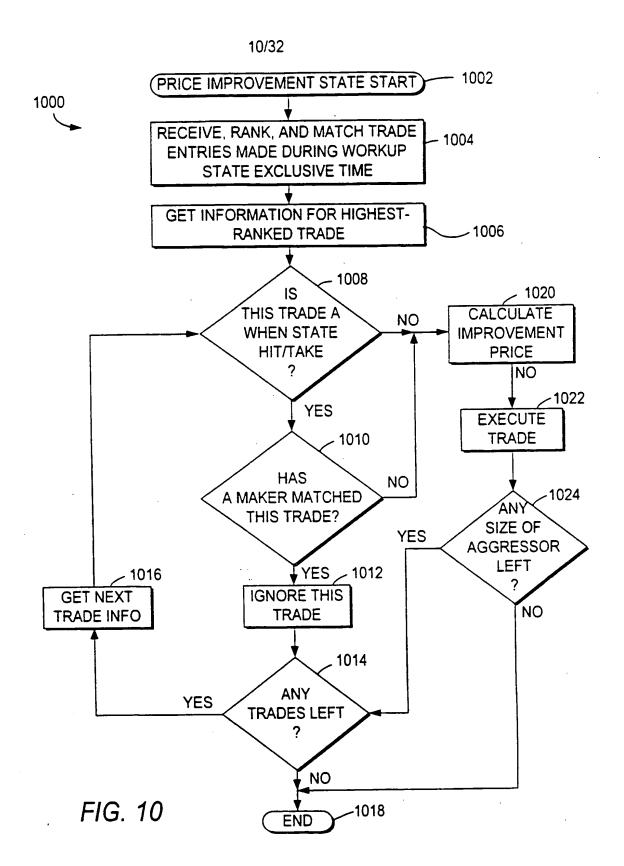
Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Express Manager Stuart A. Fraser et al.

Docket No. Filed: Hero
Filed: Hero
Express Manager Stuart A. Fraser et al.

Docket No. Filed: Hero
Filed: Hero
Express Manager Stuart A. Fraser et al.

Docket No.: CF/002 CON
Filed: Herewith Sheet 10 of 32
TRADING
Express Mail Label No. EV132190547US



Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Express M

Docket No.: CF/002 CON
Filed: Herewith Sheet 11 of 32
TRADING
Express Mail Label No. EV132190547US

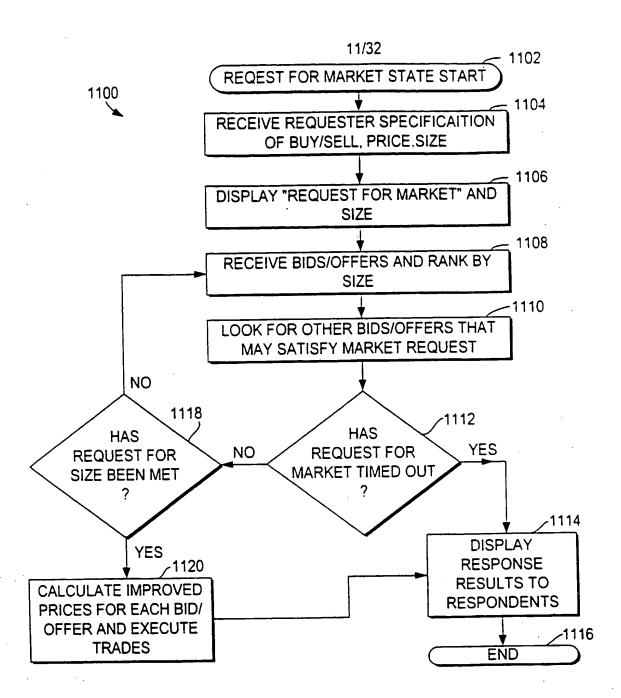


FIG. 11

Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Express Manager 1.

Docket No.: CF/002 CON
Filed: Herewith Sheet 12 of 32

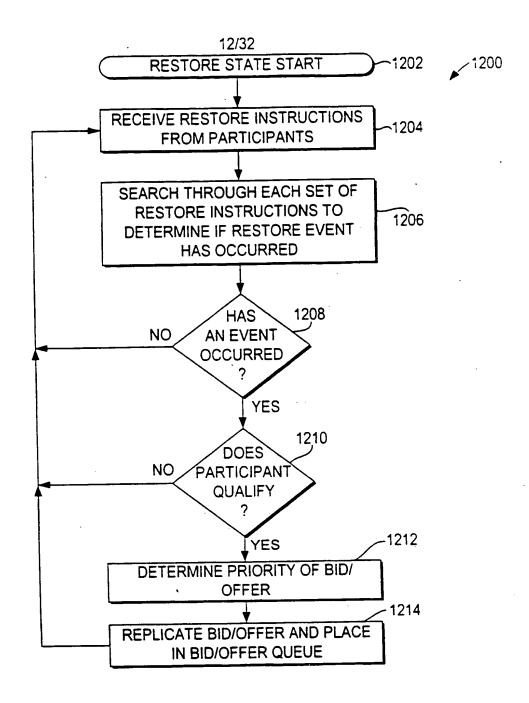


FIG. 12

Stuart A. Fraser et al. To Be Assigned

Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON

Filed: Herewith Sheet 13 of 32

SYSTEMS AND METHODS FOR TRADING

Express Mail Label No. EV132190547US

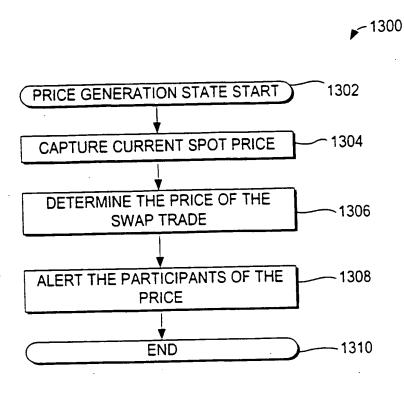


FIG. 13

Stuart A. Fraser et al. To Be Assigned

SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Filed: Herewith Sheet 14 of 32



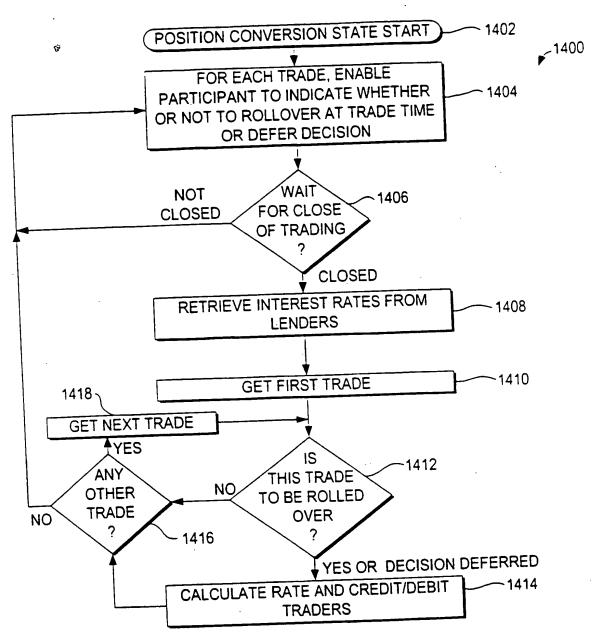


FIG. 14

Stuart A. Fraser et al. To Be Assigned

SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Filed: Herewith Sheet 15 of 32

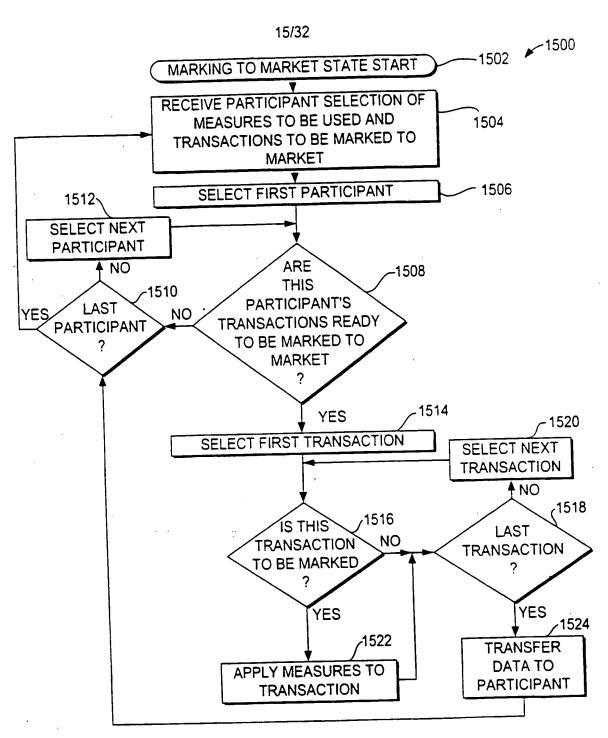


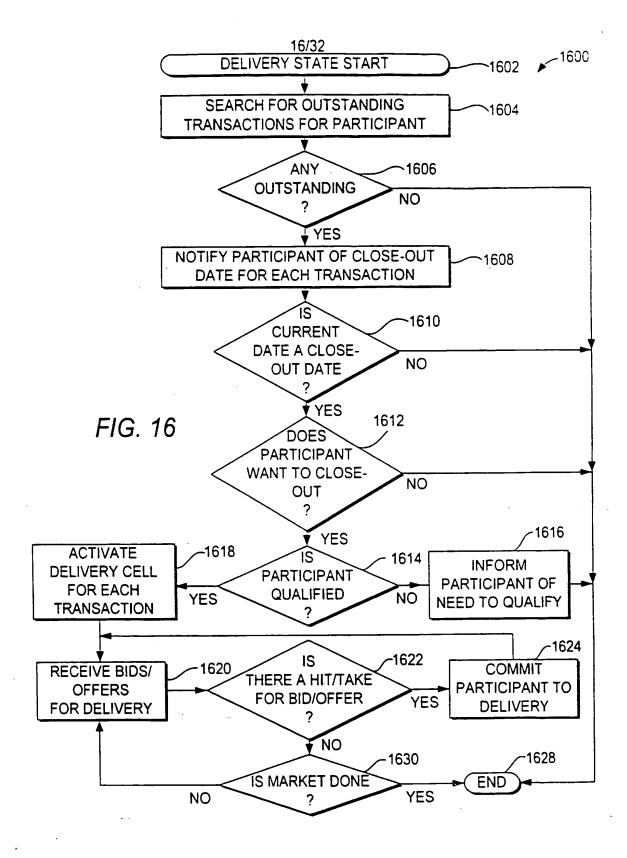
FIG. 15

Stuart A. Fraser et al.
To Be Assigned

SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Express M

Docket No.: CF/002 CON
Filed: Herewith Sheet 16 of 32



Stuart A. Fraser et al.

To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Mail Lab

Docket No.: CF/002 CON Sheet 17 of 32

Express Mail Label No. EV132190547US

FIG. 17

\$/YEN	120.15	1702	25	120	.160	04 15
	CUST.	BID	ВОТ	CUST.	OFFER	SOLD
	2001 2002(200)	10 _1710 15 _1712	0	2007 2006	5 _1714 10 _1716	0
	TOTAL(200)	25 - 1706	0		15 -1708	0

Stuart A. Fraser et al. To Be Assigned

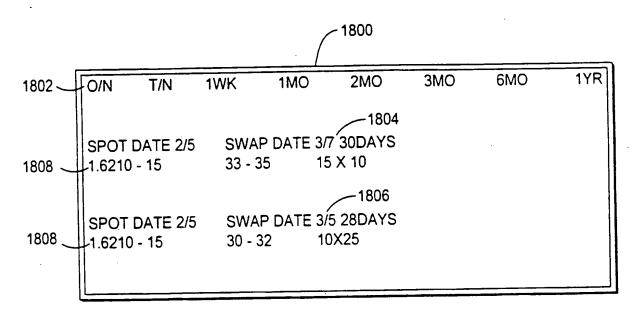
Docket No.: CF/002 CON Filed: Herewith

SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398) Express Mi

Express Mail Label No. EV132190547US

Sheet 18 of 32

FIG. 18



Stuart A. Fraser et al. To Be Assigned Filed: Here SYSTEMS AND METHODS FOR TRADING

Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Filed: Herewith

Sheet 19 of 32

Express Mail Label No. EV132190547US

19/32

FIG. 19

1900

\$/YEN 121.220 10 27 121.205 SOLD CUST. BOT **OFFER** BID CUST. 0 10 * 3007 .0 1904 - 3001 5 0 3002 1906 1 0 3001 1 20 0 3003 /1908 10 0 0 TOTAL

Stuart A. Fraser et al. To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Sheet 20 of 32

Express Mail Label No. EV132190547US

20/32

FIG. 20

-2100

\$/YEN					
121	.205	20	*1	21.220	1
CUST.	BID	вот	CUST.	OFFER	SOLD
2102~3002 2104~3003	10 10	0 0	*3007	1	2106
TOTAL	20	0		1	0

Stuart A. Fraser et al.

To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Mail Lai

Docket No.: CF/002 CON Sheet 21 of 32

Express Mail Label No. EV132190547US

21/32

FIG. 21

-2150

121.220 WTAK 1 OFFER SOLD CUST.

\$/YEN 121.205 20 **BOT** CUST. BID 2106 3007 2156~3002 0 0 1 2158~3003 0 2154 2152-3001 1 0 **TOTAL** 0 1

Joel Weiss (Reg. No. 44,398)

Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING

Docket No.: CF/002 CON Filed: Herewith Sheet 22 of 32

Express Mail Label No. EV132190547US

22/32

FIG. 22a

2200

\$/YEN					
121	.205	25	12	21.220	45
CUST.	BID	ВОТ	CUST.	OFFER	SOLD
2202~3001 2204~3002 2206~3003 2208~3001	5 5 10 5	0 0 0	3007 3006 3005	25 10 10	0 0 0
TOTAL	25	0		45	0

Stuart A. Fraser et al.

To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Sheet 23 of 32

Express Mail Label No. EV132190547US

FIG. 22b

\$/YE	EN			RE	FNO 68119	
	121.205	HIT	25	12	1.220	45
	CUST.	BUY	вот	CUST.	SELL	SOLD
	[3003 3002 3001	0 0 0	10] 5 10	[3005	0	25]
	TOTAL	0	25		0	25

Stuart A. Fraser et al. To Be Assigned

SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Filed: Herewith Shee Sheet 24 of 32

Express Mail Label No. EV132190547US

24/32

FIG. 22c

_ 2240

					<u> </u>
			REFNO	68119	
121.205	ніт	25			
CUST.	BUY	вот	CUST.	SELL	SOLD
[3003	15	242 <u>2244</u> 10]	[3005	0 2:	246 25]
3002	0	5	3004	50	0
3001	0	10			
TOTAL	15	25		50	25

Stuart A. Fraser et al.

To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Mail Lab

Docket No.: CF/002 CON Sheet 25 of 32

Express Mail Label No. EV132190547US

FIG. 22d

\$/YE	N		RE	FNO 68119		
	121.205	HIT	40			
	CUST.	BUY	вот	CUST.	SELL	SOLD
	[3003	0	25]	3005	0	35
	3002	0	5	3004 226	. 45 4 22	5
	3001	0	10	220	4- 22	02-
	TOTAL	0	40		45	40

Stuart A. Fraser et al.

To Be Assigned Filed: Here SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express M

Docket No.: CF/002 CON Filed: Herewith Sheet 26 of 32

Express Mail Label No. EV132190547US

26/32

FIG. 23a

2300

\$/YEN		REF	NO 68119		
	121.205	ніт	7		
CUST.	BUY	вот	CUST.	SELL	SOLD
3001	0	52302	[3007	. 0	7]
3002	0	1 2304			
3003	0 -	1 2306			
[3004 121.10	00 10	. 0]			
TOTAL	10	7 .		0 .	7

Stuart A. Fraser et al.

To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/0
Filed: Herewith
Express Mail Lab Express Mail Label No. EV132190547US

Docket No.: CF/002 CON Sheet 27 of 32

27/32

FIG. 23b

~2350

\$/YEN		TZ R	REFNO 68119	
120.100	HIT	10		0
CUST.	BUY	BOT CUST.	SELL	SOLD
[3004 3001 3002 3003	0 0 0 0	10] [3007 5 1 1	15	17]
TOTAL	0	17	15	17

Stuart A. Fraser et al.

To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Mail Lab

Docket No.: CF/002 CON Sheet 28 of 32

28/32

FIG. 24a

f	2402			24	400	
	124.20	25				
	CUST.	BID	ВОТ	CUST.	OFFER	SOLD
2408 2410	2001 2002	10 15	0 0	2007 2006	5 10	0_2416 0_2418
	TOTAL	25	0		15	0
2404 2412	124.00 2005	20 20		124.40 2008	10 10	0_2420
	. TOTAL	20			10	0
2406 2414	123.90 2012	45 45		124.50 2007 2011	60 20 40	_2422 _2424
	TOTAL	45			60	0 _
Į	[124] 45x.90	20x.00	25x.20x	15x	.30 10x.40	60x.50

Stuart A. Fraser et al. To Be Assigned

SYSTEMS AND METHODS FOR TRADING

Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON Filed: Herewith

Sheet 29 of 32

Express Mail Label No. EV132190547US

29/32

FIG. 24b

2430 124.20 TO .00 HIT 76 SELL SOLD CUST. CUST. BUY **BOT** WT10 124.30 2009 14 76 2008 10 124.20 2001 5 2002 WT5 TOTAL 20 0 2005 124.00 45 0 2012 123.90 76 TOTAL

Stuart A. Fraser et al. To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Mail Lab

Docket No.: CF/002 CON Sheet 30 of 32

Express Mail Label No. EV132190547US

FIG. 24C

[124] 45	X00 20X.10	15X.20	10X.30	HIT		
·	CUST. BIC)	вот	CUST.	OFFER-	SOLD
124.30	2009		10	2008		10
	TOTAL		10			10
124.20	2001 2002		14 1	2008		15
	TOTAL		15			
124.00	2005		20	2008	· · · · · · · · · · · · · · · · · · ·	20
	TOTAL		20			20
123.90	2012		45	2008	<u>.</u>	45
	TÓTAL		45		·	45
TOTAL			90			90

Stuart A. Fraser et al. To Be Assigned Filed: Herewith SYSTEMS AND METHODS FOR TRADING

Docket No.: CF/002 CON Sheet 31 of 32

Express Mail Label No. EV132190547US

Joel Weiss (Reg. No. 44,398)

31/32

FIG. 25a

2500

O/N	T/N	1WK	1MO	2MO	3МО	6MO	1YR
			•				
			[34-30]	3/5	28DAYS		
[124.6	60-70] 2	/5					
[124.6	65 <u>]</u>						·

Stuart A. Fraser et al.

To Be Assigned Filed: Here SYSTEMS AND METHODS FOR TRADING Joel Weiss (Reg. No. 44,398) Express Management of the System of the

Docket No.: CF/002 CON Filed: Herewith Sheet 32 of 32

Express Mail Label No. EV132190547US

FIG. 25b

O/N	T/N	1WK	1MO	2MO	3МО	6MO	1YR
		,					
			HIT [34]	3/5	28 DAYS		
			[124.31]				
[124.6	5]						